



Daily MTM Report

Daily summary for 06/03/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R153 On 31/08/2010 Bond			7.27000	7.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.38500	7.34000			0.00	0.00
R186 On 21/12/2026 Bond			7.06500	7.03000			0.00	0.00
R194 On 28/02/2008 Bond			7.06500	7.03000			0.00	0.00
R201 On 21/12/2014 Bond			7.36000	7.32000			0.00	0.00
R203 On 15/09/2017 Bond			7.38000	7.33000			0.00	0.00
R204 On 21/12/2018 Bond			7.34500	7.30000			0.00	0.00
R207 On 15/01/2020 Bond			7.30800	7.26600			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>Derivatives</u>								
GOVI On 04/05/2006 jGovi			242.08700	242.58400		4.45	0.00	699.00
GOVI On 04/05/2006 jGovi	230.00	Call		125863.00000	120896	4.45	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		23.00000	26	4.45	0.00	0.00
GOVI On 03/08/2006 jGovi			246.44500	246.94100		4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		169526.00000	164583	4.31	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		116.00000	133	4.31	0.00	0.00
GOVI On 02/11/2006 jGovi			250.84200	251.32000		4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		213303.00000	208537	4.10	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		103.00000	117	4.10	0.00	0.00
GOVI On 01/02/2007 jGovi			255.23000	255.68900		3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Call		256950.00000	252367	3.89	0.00	0.00
GOVI On 01/02/2007 jGovi	230.00	Put		60.00000	67	3.89	0.00	0.00
J153 On 31/08/2010 jSwap			7.28000	7.23900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.37600	7.33200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.02300	6.98900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.08900	7.05300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35200	7.31400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.35700	7.31000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.33500	7.29200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.30000	7.25900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08300	7.08300		0.00	0.00	0.00
JFRA On 04/05/2006 jFra			7.11400	7.07800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		616.00000	654	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		425.00000	375	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.02100	6.97200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		857.00000	908	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		926.00000	857	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.05200	7.00000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1184.00000	1241	0.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/11/2006 jFra	7.00	Put		1184.00000	1114	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.12700	7.06400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		923.00000	976	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1991.00000	1890	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.24900	7.18700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1241.00000	1301	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2008.00000	1916	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.36000	7.28700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1509.00000	1586	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2030.00000	1929	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.43000	7.39600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1864.00000	1902	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2138.00000	2087	0.39	0.00	0.00
JN02 On 04/05/2006 jNote			7.22500	7.17200		0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Call		7550.00000	7821	0.00	0.00	0.00
JN02 On 04/05/2006 jNote	7.25	Put		8941.00000	8224	0.00	0.00	0.00
JN02 On 03/08/2006 jNote			7.28300	7.22800		0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Call		12712.00000	13091	0.00	0.00	0.00
JN02 On 03/08/2006 jNote	7.25	Put		13123.00000	12479	0.00	0.00	0.00
JN02 On 02/11/2006 jNote			7.36000	7.30300		0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Call		16796.00000	17232	0.00	0.00	0.00
JN02 On 02/11/2006 jNote	7.25	Put		15813.00000	15190	0.00	0.00	0.00
JN05 On 04/05/2006 jNote			7.53000	7.47200		0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Call		13612.00000	15097	0.00	0.00	0.00
JN05 On 04/05/2006 jNote	7.25	Put		4383.00000	3472	0.00	0.00	0.00
JN05 On 03/08/2006 jNote			7.57000	7.50600		0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Call		18855.00000	20425	0.00	0.00	0.00
JN05 On 03/08/2006 jNote	7.25	Put		8224.00000	7154	0.00	0.00	0.00
JN05 On 02/11/2006 jNote			7.61500	7.54700		0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Call		23105.00000	24760	0.00	0.00	0.00
JN05 On 02/11/2006 jNote	7.25	Put		10788.00000	9644	0.00	0.00	0.00
JN10 On 04/05/2006 jNote			7.58600	7.51100		0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Call		20349.00000	24622	0.00	0.00	0.00
JN10 On 04/05/2006 jNote	7.25	Put		2068.00000	1158	0.00	0.00	0.00
JN10 On 03/08/2006 jNote			7.60200	7.52500		0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Call		24646.00000	28523	0.00	0.00	0.00
JN10 On 03/08/2006 jNote	7.25	Put		5406.00000	3972	0.00	0.00	0.00
JN10 On 02/11/2006 jNote			7.62200	7.54300		0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Call		28399.00000	32178	0.00	0.00	0.00
JN10 On 02/11/2006 jNote	7.25	Put		7928.00000	6270	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/03/2006 jRod			6.73700	6.59500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.84300	6.69800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.98200	6.84300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.94400	6.87300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01700	6.94500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.07800	7.00800		0.00	0.00	0.00
R153 On 04/05/2006 Bond Future			7.27500	7.23300		3.50	0.00	13.00
R153 On 04/05/2006 Bond Future	7.25	Call		7459.00000	6423	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		6759.00000	7451	3.50	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2976.00000	2381	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		12616.00000	13749	3.30	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14264.00000	12883	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		3336.00000	3682	3.75	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22597.00000	21017	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		1548.00000	1696	4.00	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31754.00000	30081	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		694.00000	748	4.25	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		41271.00000	39561	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		306.00000	323	4.50	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		782.00000	559	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		20874.00000	22379	3.10	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		50856.00000	49132	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		91.00000	94	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60484.00000	58756	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		23.00000	23	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70058.00000	68331	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		5.00000	5	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79545.00000	77818	4.50	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1.00000	1	4.50	0.00	0.00
R153 On 03/08/2006 Bond Future			7.26900	7.22500		3.55	0.00	1.00
R153 On 03/08/2006 Bond Future	7.25	Call		12014.00000	11034	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11041.00000	11773	3.55	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7076.00000	6349	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		15871.00000	16855	3.35	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18331.00000	17138	3.80	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		7691.00000	8209	3.80	0.00	100.00
R153 On 03/08/2006 Bond Future	7.75	Call		25563.00000	24209	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		5353.00000	5710	4.05	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33427.00000	31958	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		3746.00000	3987	4.30	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41702.00000	40154	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		2645.00000	2807	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49884.00000	48271	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		1546.00000	1643	4.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.75	Call		58385.00000	56729	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		860.00000	915	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67073.00000	65391	4.55	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		455.00000	484	4.55	0.00	0.00
R153 On 02/11/2006 Bond Future			7.27600	7.23200		3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Call		15288.00000	14383	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.25	Put		14629.00000	15334	3.78	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Call		10356.00000	9624	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	7.00	Put		18892.00000	19770	3.58	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Call		42487.00000	41140	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.25	Put		5930.00000	6193	4.83	0.00	100.00
R153 On 02/11/2006 Bond Future	8.50	Call		49510.00000	48093	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.50	Put		4194.00000	4388	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Call		6398.00000	5852	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	6.75	Put		24218.00000	25283	3.38	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Call		21243.00000	20188	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.50	Put		11478.00000	12033	4.03	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Call		27841.00000	26665	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	7.75	Put		9059.00000	9493	4.28	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Call		34919.00000	33646	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	8.00	Put		7207.00000	7544	4.53	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Call		3492.00000	3128	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	6.50	Put		30688.00000	31935	3.18	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Call		56884.00000	55412	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	8.75	Put		2893.00000	3032	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Call		64528.00000	63013	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.00	Put		1946.00000	2042	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Call		72366.00000	70820	4.83	0.00	0.00
R153 On 02/11/2006 Bond Future	9.25	Put		1275.00000	1339	4.83	0.00	0.00
R153 On 01/02/2007 Bond Future			7.29900	7.25500		3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Call		17749.00000	16917	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.25	Put		17920.00000	18595	3.78	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Call		12921.00000	12218	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	7.00	Put		21699.00000	22502	3.58	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Call		5521.00000	5102	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.50	Put		31751.00000	32838	3.18	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Call		8815.00000	8252	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	6.75	Put		26278.00000	27221	3.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Call		23650.00000	22705	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.50	Put		15294.00000	15856	4.08	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Call		30010.00000	28973	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	7.75	Put		13205.00000	13674	4.38	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Call		36709.00000	35596	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.00	Put		11533.00000	11925	4.68	0.00	0.00
R153 On 01/02/2007 Bond Future	8.25	Call		43654.00000	42478	4.98	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 01/02/2007 Bond Future	8.25	Put		10182.00000	10512	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Call		49684.00000	48446	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.50	Put		7992.00000	8261	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Call		56025.00000	54734	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	8.75	Put		6188.00000	6403	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Call		62633.00000	61296	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.00	Put		4726.00000	4895	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Call		69462.00000	68087	4.98	0.00	0.00
R153 On 01/02/2007 Bond Future	9.25	Put		3558.00000	3689	4.98	0.00	0.00
R157 On 04/05/2006 Bond Future			7.39100	7.34500		6.06	0.00	7.00
R157 On 04/05/2006 Bond Future	7.25	Call		9879.00000	8064	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		17918.00000	19973	5.73	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		21621.00000	18859	6.06	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		8636.00000	9745	6.06	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		37133.00000	33742	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		3543.00000	4023	6.27	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		55061.00000	51358	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		1274.00000	1441	6.48	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		74076.00000	70259	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		490.00000	544	6.90	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		112096.00000	108229	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		74.00000	77	7.74	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3135.00000	2307	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		32623.00000	35666	5.40	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		93183.00000	89328	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		189.00000	204	7.32	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		130693.00000	126823	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17.00000	17	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		148970.00000	145100	7.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3.00000	3	7.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.39300	7.34600		6.22	0.00	4.00
R157 On 03/08/2006 Bond Future	7.25	Call		18441.00000	16540	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		26375.00000	28336	5.88	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		30141.00000	27673	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		17539.00000	18933	6.22	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		44476.00000	41562	6.65	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		11737.00000	12686	6.65	0.00	100.00
R157 On 03/08/2006 Bond Future	8.00	Call		60357.00000	57124	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		7872.00000	8502	7.08	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		77173.00000	73724	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		5325.00000	5738	7.51	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9719.00000	8444	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		38597.00000	41184	5.55	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		94470.00000	90876	7.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	8.50	Put		3631.00000	3900	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		111470.00000	107760	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		2006.00000	2159	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		128783.00000	125002	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		1052.00000	1134	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		146173.00000	142351	7.93	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		524.00000	564	7.93	0.00	0.00
R157 On 02/11/2006 Bond Future			7.40100	7.35400		6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Call		25375.00000	23483	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.25	Put		33760.00000	35635	6.35	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Call		36912.00000	34609	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	7.50	Put		25253.00000	26718	6.69	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Call		97043.00000	93767	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.50	Put		8944.00000	9436	8.44	0.00	117.00
R157 On 02/11/2006 Bond Future	6.75	Call		8836.00000	7863	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	6.75	Put		58484.00000	61279	5.67	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Call		15923.00000	14488	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.00	Put		44740.00000	47073	6.01	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Call		50553.00000	47908	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	7.75	Put		19233.00000	20356	7.13	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Call		65333.00000	62419	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.00	Put		14724.00000	15577	7.56	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Call		80943.00000	77823	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.25	Put		11410.00000	12058	8.00	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Call		112351.00000	108930	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	8.75	Put		6035.00000	6382	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Call		128153.00000	124622	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.00	Put		3963.00000	4199	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Call		144260.00000	140649	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.25	Put		2531.00000	2687	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Call		160513.00000	156845	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.50	Put		1571.00000	1671	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Call		176781.00000	173076	8.44	0.00	0.00
R157 On 02/11/2006 Bond Future	9.75	Put		948.00000	1010	8.44	0.00	0.00
R157 On 01/02/2007 Bond Future			7.41900	7.37100		6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Call		30155.00000	28279	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.25	Put		39658.00000	41528	6.29	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Call		41893.00000	39676	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.50	Put		31856.00000	33385	6.69	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Call		20144.00000	18653	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.00	Put		49558.00000	51812	5.90	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Call		55928.00000	53427	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	7.75	Put		26715.00000	27960	7.28	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Call		70853.00000	68127	7.88	0.00	0.00
R157 On 01/02/2007 Bond Future	8.00	Put		22820.00000	23841	7.88	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/02/2007 Bond Future	8.25	Call		86261.00000	83358	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.25	Put		19756.00000	20599	8.47	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Call		102026.00000	98983	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.50	Put		17391.00000	18094	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Call		115679.00000	112490	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	8.75	Put		13246.00000	13804	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Call		129845.00000	126533	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.00	Put		9942.00000	10377	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Call		144405.00000	140991	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.25	Put		7352.00000	7685	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Call		159245.00000	155749	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.50	Put		5356.00000	5606	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Call		174262.00000	170700	9.07	0.00	0.00
R157 On 01/02/2007 Bond Future	9.75	Put		3843.00000	4027	9.07	0.00	0.00
R186 On 04/05/2006 Bond Future			7.06500	7.02900		9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		20442.00000	17618	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		24445.00000	26566	9.61	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7219.00000	5748	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		46465.00000	49938	9.05	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		41947.00000	38029	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		12008.00000	13036	10.46	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		68305.00000	63781	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		5671.00000	6091	11.31	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		96790.00000	91992	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		2651.00000	2799	12.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		125765.00000	120861	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		1263.00000	1304	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1507.00000	1059	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		77356.00000	81852	8.48	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		154178.00000	149238	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		406.00000	410	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		182112.00000	177165	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		114.00000	112	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		209250.00000	204303	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		28.00000	27	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		235492.00000	230546	13.00	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6.00000	5	13.00	0.00	0.00
R186 On 03/08/2006 Bond Future			7.05900	7.02300		9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		33955.00000	31212	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		37108.00000	39278	9.90	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18014.00000	16121	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		56145.00000	59165	9.28	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		55528.00000	52077	10.82	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		24984.00000	26446	10.82	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.50	Call		80090.00000	76139	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17075.00000	18037	11.75	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		106210.00000	101923	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		11898.00000	12524	12.67	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		133000.00000	128494	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8516.00000	8924	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		158469.00000	153792	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		4890.00000	5126	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		184327.00000	179542	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		2684.00000	2812	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		210127.00000	205279	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		1409.00000	1474	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		235554.00000	230672	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		707.00000	738	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		260407.00000	255508	13.60	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		340.00000	354	13.60	0.00	0.00
R186 On 02/11/2006 Bond Future			7.05500	7.01900		10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Call		45814.00000	43086	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	7.00	Put		48400.00000	50552	10.22	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Call		28626.00000	26532	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	6.75	Put		65922.00000	68708	9.61	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Call		67642.00000	64379	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.25	Put		36778.00000	38394	11.14	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Call		91558.00000	87887	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.50	Put		28451.00000	29660	12.06	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Call		116644.00000	112672	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	7.75	Put		22451.00000	23359	12.98	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Call		142251.00000	138057	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.00	Put		18080.00000	18766	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Call		165463.00000	161069	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.25	Put		12375.00000	12861	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Call		189262.00000	184716	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.50	Put		8275.00000	8609	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Call		213318.00000	208661	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	8.75	Put		5407.00000	5629	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Call		237354.00000	232619	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	9.00	Put		3453.00000	3597	13.90	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Call		15492.00000	14075	8.99	0.00	0.00
R186 On 02/11/2006 Bond Future	6.50	Put		88816.00000	92278	8.99	0.00	0.00
R186 On 01/02/2007 Bond Future			7.05400	7.01900		10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Call		52792.00000	50172	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	7.00	Put		55358.00000	57446	10.22	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Call		34762.00000	32676	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	6.75	Put		71767.00000	74390	9.55	0.00	0.00
R186 On 01/02/2007 Bond Future	7.25	Call		75273.00000	72203	11.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 01/02/2007 Bond Future	7.25	Put		44640.00000	46277	11.23	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Call		20278.00000	18780	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	6.50	Put		93018.00000	96228	8.88	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Call		99356.00000	95938	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.50	Put		36712.00000	38002	12.23	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Call		124370.00000	120687	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	7.75	Put		30853.00000	31878	13.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Call		149691.00000	145806	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.00	Put		26393.00000	27216	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Call		171468.00000	167391	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.25	Put		19435.00000	20066	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Call		193852.00000	189616	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.50	Put		14086.00000	14559	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Call		216586.00000	212225	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	8.75	Put		10050.00000	10397	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Call		239444.00000	234986	14.24	0.00	0.00
R186 On 01/02/2007 Bond Future	9.00	Put		7059.00000	7310	14.24	0.00	0.00
R194 On 04/05/2006 Bond Future			7.05500	7.01500		1.59	51.00	101.00
R194 On 04/05/2006 Bond Future	7.00	Call		2491.00000	2106	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		2750.00000	3057	1.49	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5273.00000	4726	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1218.00000	1362	1.59	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8848.00000	8212	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		502.00000	558	1.71	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12812.00000	12138	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		198.00000	216	1.83	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16935.00000	16248	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		77.00000	82	1.95	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		10.00000	5	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		13356.00000	14042	1.20	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		147.00000	97	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9107.00000	9749	1.30	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		819.00000	630	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5417.00000	5920	1.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21111.00000	20420	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		31.00000	32	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25286.00000	24594	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		7.00000	7	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29457.00000	28765	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1.00000	1	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33609.00000	32917	2.08	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	2.08	0.00	0.00
R194 On 03/08/2006 Bond Future			7.00400	6.96100		1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4569.00000	4197	1.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	7.00	Put		3984.00000	4257	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2608.00000	2335	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		5783.00000	6156	1.42	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7005.00000	6549	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2678.00000	2868	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9896.00000	9380	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		1845.00000	1974	1.73	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13023.00000	12463	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1266.00000	1351	1.84	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16336.00000	15747	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		892.00000	948	1.96	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19741.00000	19132	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		627.00000	664	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23119.00000	22494	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		353.00000	374	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26589.00000	25954	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		189.00000	200	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30112.00000	29472	2.07	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		96.00000	102	2.07	0.00	0.00
R194 On 02/11/2006 Bond Future			6.96800	6.92500		1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Call		5863.00000	5545	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	7.00	Put		4911.00000	5139	1.56	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Call		4036.00000	3774	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	6.75	Put		6261.00000	6545	1.47	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Call		8035.00000	7668	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	7.25	Put		3919.00000	4099	1.67	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Call		666.00000	586	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.00	Put		12506.00000	12972	1.20	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Call		1416.00000	1279	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.25	Put		10037.00000	10446	1.29	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Call		2541.00000	2341	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	6.50	Put		7957.00000	8303	1.38	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Call		10420.00000	10016	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.50	Put		3155.00000	3296	1.78	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Call		12967.00000	12532	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	7.75	Put		2565.00000	2676	1.89	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Call		15607.00000	15148	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.00	Put		2083.00000	2170	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Call		18123.00000	17641	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.25	Put		1489.00000	1553	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Call		20769.00000	20270	1.99	0.00	0.00
R194 On 02/11/2006 Bond Future	8.50	Put		1039.00000	1085	1.99	0.00	0.00
R194 On 01/02/2007 Bond Future			6.95600	6.91300		1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Call		6413.00000	6156	1.45	0.00	0.00
R194 On 01/02/2007 Bond Future	7.00	Put		5517.00000	5703	1.45	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 01/02/2007 Bond Future	6.75	Call		4831.00000	4608	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	6.75	Put		6514.00000	6733	1.37	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Call		8239.00000	7953	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	7.25	Put		4775.00000	4931	1.55	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Call		1320.00000	1217	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.00	Put		10795.00000	11135	1.11	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Call		2252.00000	2107	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.25	Put		9120.00000	9417	1.20	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Call		3407.00000	3221	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	6.50	Put		7677.00000	7934	1.28	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Call		10194.00000	9883	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.50	Put		4170.00000	4302	1.65	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Call		12249.00000	11918	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	7.75	Put		3675.00000	3787	1.75	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Call		14416.00000	14068	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.00	Put		3302.00000	3398	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Call		16287.00000	15922	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.25	Put		2642.00000	2721	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Call		18255.00000	17875	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.50	Put		2089.00000	2153	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Call		20309.00000	19917	1.86	0.00	0.00
R194 On 01/02/2007 Bond Future	8.75	Put		1631.00000	1682	1.86	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36800	7.32600		6.39	66.00	66.00
R201 On 04/05/2006 Bond Future	7.50	Call		18388.00000	16325	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		6867.00000	7600	6.39	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31116.00000	28650	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		3314.00000	3643	6.93	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		45341.00000	42676	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		1572.00000	1704	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		60177.00000	57428	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		750.00000	796	8.01	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		75150.00000	72368	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		365.00000	379	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		89962.00000	87168	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		114.00000	116	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		104654.00000	101858	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		31.00000	31	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		119122.00000	116327	8.55	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		7.00000	7	8.55	0.00	0.00
R201 On 03/08/2006 Bond Future			7.37100	7.32900		6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24394.00000	22599	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		13324.00000	14262	6.49	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		36175.00000	34076	7.07	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		9179.00000	9812	7.07	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	8.00	Call		49053.00000	46743	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		6430.00000	6853	7.65	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		62554.00000	60103	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		4599.00000	4880	8.23	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		76362.00000	73818	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		3363.00000	3551	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		89695.00000	87072	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		1933.00000	2042	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		103308.00000	100635	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		1060.00000	1120	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		117018.00000	114316	8.81	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		554.00000	585	8.81	0.00	0.00
R201 On 02/11/2006 Bond Future			7.37700	7.33400		6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Call		20493.00000	19085	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.25	Put		25855.00000	27179	6.31	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Call		12748.00000	11678	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.00	Put		34267.00000	35930	5.93	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Call		29900.00000	28194	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	7.50	Put		19403.00000	20428	6.69	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Call		6936.00000	6216	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	6.75	Put		44918.00000	46930	5.55	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Call		41246.00000	39298	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	7.75	Put		15182.00000	15965	7.26	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Call		53422.00000	51290	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.00	Put		12077.00000	12677	7.83	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Call		66118.00000	63848	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.25	Put		9773.00000	10235	8.40	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Call		79112.00000	76738	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.50	Put		8042.00000	8400	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Call		91100.00000	88625	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	8.75	Put		5575.00000	5832	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Call		103488.00000	100936	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.00	Put		3771.00000	3950	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Call		116139.00000	113529	8.97	0.00	0.00
R201 On 02/11/2006 Bond Future	9.25	Put		2489.00000	2610	8.97	0.00	0.00
R201 On 01/02/2007 Bond Future			7.39000	7.34800		6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Call		24053.00000	22713	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.25	Put		30154.00000	31416	6.44	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Call		16004.00000	14938	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.00	Put		37868.00000	39404	6.03	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Call		33443.00000	31864	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	7.50	Put		24065.00000	25088	6.85	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Call		9572.00000	8798	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	6.75	Put		47489.00000	49316	5.62	0.00	0.00
R201 On 01/02/2007 Bond Future	7.75	Call		44664.00000	42887	7.46	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 01/02/2007 Bond Future	7.75	Put		20086.00000	20911	7.46	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Call		56587.00000	54655	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.00	Put		17081.00000	17750	8.08	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Call		68891.00000	66837	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.25	Put		14724.00000	15272	8.69	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Call		81443.00000	79293	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.50	Put		12877.00000	13329	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Call		92418.00000	90170	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	8.75	Put		9711.00000	10064	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Call		103805.00000	101475	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.00	Put		7207.00000	7478	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Call		115505.00000	113108	9.30	0.00	0.00
R201 On 01/02/2007 Bond Future	9.25	Put		5263.00000	5467	9.30	0.00	0.00
R203 On 04/05/2006 Bond Future			7.38500	7.33400		7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9872.00000	7954	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		16590.00000	18723	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20445.00000	17548	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		7331.00000	8486	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35030.00000	31444	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		2566.00000	3032	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		52038.00000	48122	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		692.00000	828	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		69914.00000	65890	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		141.00000	169	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3768.00000	2791	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		30812.00000	33887	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		122442.00000	118390	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		0.00000	0	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		87778.00000	83730	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		22.00000	25	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		105311.00000	101260	7.26	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2.00000	3	7.26	0.00	0.00
R203 On 03/08/2006 Bond Future			7.38600	7.33400		7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17233.00000	15240	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		23850.00000	25925	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9925.00000	8549	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		36555.00000	39248	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		27304.00000	24691	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		14385.00000	15841	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		39943.00000	36794	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		7956.00000	8876	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		54610.00000	51061	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		4007.00000	4527	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		70606.00000	66798	7.14	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	8.25	Put		1828.00000	2089	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		87275.00000	83323	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		752.00000	869	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		104127.00000	100104	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		279.00000	325	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		120861.00000	116808	7.14	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		93.00000	109	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future			7.39200	7.34000		7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Call		21877.00000	19902	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.25	Put		28853.00000	30882	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Call		14297.00000	12809	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.00	Put		40969.00000	43485	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Call		31593.00000	29132	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.50	Put		19336.00000	20879	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Call		5017.00000	4335	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.50	Put		72518.00000	75840	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Call		8767.00000	7721	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	6.75	Put		55610.00000	58567	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Call		43320.00000	40417	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	7.75	Put		12280.00000	13381	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Call		56749.00000	53479	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.00	Put		7366.00000	8100	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Call		71460.00000	67912	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.25	Put		4160.00000	4616	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Call		87008.00000	83268	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.50	Put		2208.00000	2472	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Call		102995.00000	99133	7.14	0.00	0.00
R203 On 02/11/2006 Bond Future	8.75	Put		1099.00000	1241	7.14	0.00	0.00
R203 On 01/02/2007 Bond Future			7.40600	7.35300		7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Call		25941.00000	23963	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.25	Put		33791.00000	35822	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Call		35313.00000	32927	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.50	Put		24240.00000	25864	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Call		7947.00000	7093	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.50	Put		75289.00000	78445	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Call		12349.00000	11161	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	6.75	Put		59394.00000	62215	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Call		18298.00000	16727	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.00	Put		45516.00000	47955	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Call		46325.00000	43558	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	7.75	Put		16765.00000	18008	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Call		58780.00000	55680	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.00	Put		11157.00000	12067	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Call		72406.00000	69030	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.25	Put		7133.00000	7767	7.05	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/02/2007 Bond Future	8.50	Call		86895.00000	83307	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.50	Put		4375.00000	4797	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Call		101947.00000	98205	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	8.75	Put		2572.00000	2839	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Call		117296.00000	113447	7.05	0.00	0.00
R203 On 01/02/2007 Bond Future	9.00	Put		1448.00000	1608	7.05	0.00	0.00
R204 On 04/05/2006 Bond Future			7.35000	7.30400		7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		57411.00000	53631	7.75	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		650.00000	753	7.75	0.00	0.00
R204 On 03/08/2006 Bond Future			7.35200	7.30500		7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		60035.00000	56575	7.95	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		4052.00000	4509	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future			7.35600	7.30900		7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Call		25810.00000	23804	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.25	Put		30686.00000	32545	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Call		17366.00000	15813	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.00	Put		43243.00000	45554	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Call		36397.00000	33948	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.50	Put		20813.00000	22227	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Call		6576.00000	5809	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.50	Put		76138.00000	79235	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Call		11028.00000	9899	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	6.75	Put		58461.00000	61196	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Call		48968.00000	46120	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	7.75	Put		13448.00000	14463	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Call		63203.00000	60025	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.00	Put		8255.00000	8941	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Call		78684.00000	75255	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.25	Put		4804.00000	5238	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Call		94978.00000	91373	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.50	Put		2646.00000	2904	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Call		111695.00000	107975	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	8.75	Put		1377.00000	1521	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Call		128526.00000	124738	7.95	0.00	0.00
R204 On 02/11/2006 Bond Future	9.00	Put		677.00000	752	7.95	0.00	0.00
R204 On 01/02/2007 Bond Future			7.36500	7.31800		7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Call		29347.00000	27384	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.25	Put		34888.00000	36733	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Call		20906.00000	19330	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.00	Put		47157.00000	49388	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Call		39596.00000	37252	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.50	Put		24952.00000	26416	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Call		9290.00000	8410	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.50	Put		78590.00000	81518	7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/02/2007 Bond Future	6.75	Call		14264.00000	13057	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	6.75	Put		61762.00000	64362	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Call		51535.00000	48840	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	7.75	Put		17215.00000	18328	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Call		64938.00000	61939	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.00	Put		11437.00000	12246	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Call		79508.00000	76261	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.25	Put		7305.00000	7866	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Call		94918.00000	91481	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.50	Put		4481.00000	4852	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Call		110854.00000	107281	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	8.75	Put		2637.00000	2871	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Call		127044.00000	123377	7.86	0.00	0.00
R204 On 01/02/2007 Bond Future	9.00	Put		1488.00000	1629	7.86	0.00	0.00
R207 On 04/05/2006 Bond Future			7.31300	7.27000		8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		60567.00000	56967	8.42	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		563.00000	639	8.42	0.00	0.00
R207 On 03/08/2006 Bond Future			7.31500	7.27100		8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		63060.00000	59730	8.61	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		3766.00000	4155	8.61	0.00	0.00
R207 On 02/11/2006 Bond Future			7.31600	7.27200		0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Call		15753.00000	13911	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.25	Put		17599.00000	19437	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Call		7729.00000	6601	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.00	Put		30881.00000	33432	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Call		27613.00000	25063	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.50	Put		8745.00000	9874	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Call		3183.00000	2614	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	6.75	Put		48250.00000	51359	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Call		59938.00000	56505	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.00	Put		1340.00000	1586	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Call		42734.00000	39635	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	7.75	Put		3723.00000	4303	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Call		78052.00000	74458	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.25	Put		404.00000	489	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Call		96279.00000	92624	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.50	Put		101.00000	126	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Call		114222.00000	110549	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	8.75	Put		21.00000	27	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Call		131740.00000	128062	0.00	0.00	0.00
R207 On 02/11/2006 Bond Future	9.00	Put		4.00000	5	0.00	0.00	0.00
R207 On 01/02/2007 Bond Future			7.32200	7.27900		8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Call		31590.00000	29682	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.25	Put		33995.00000	35638	8.55	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/02/2007 Bond Future	7.00	Call		22705.00000	21158	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.00	Put		46164.00000	48168	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Call		42278.00000	40021	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.50	Put		24204.00000	25498	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Call		15642.00000	14442	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.75	Put		60748.00000	63100	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Call		54625.00000	52049	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	7.75	Put		16629.00000	17605	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Call		68382.00000	65535	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.00	Put		11006.00000	11710	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Call		83241.00000	80174	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.25	Put		7008.00000	7493	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Call		98869.00000	95636	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.50	Put		4289.00000	4607	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Call		114956.00000	111604	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	8.75	Put		2520.00000	2720	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Call		131234.00000	127802	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	9.00	Put		1422.00000	1541	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Call		10293.00000	9408	8.55	0.00	0.00
R207 On 01/02/2007 Bond Future	6.50	Put		77658.00000	80325	8.55	0.00	0.00

Total for Derivatives:							117.00	1,993.00
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Grand Total:							117.00	1,993.00
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